What is claimed is:

1. A power supply device for an electric discharge machine for machining a workpiece by an electric discharge between an electrode and the workpiece, comprising:

a subsidiary power supply circuit to urge generation of an electric discharge by applying a voltage between the electrode and the workpiece, said subsidiary power supply circuit including a direct current power source, an switching element and a parallel circuit composed of a current reducing resistor and a capacitor, which are connected in series;

a main power supplying circuit for supplying a machining current between the electrode and the workpiece; and

a controller for controlling said subsidiary power supply circuit to apply the voltage between the electrode and the workpiece and controlling said main power supply circuit to apply the machining current when the generation of the electric discharge between the electrode and the workpiece is detected.

2. A power supply device for an electric discharge machine according to claim 1, wherein said subsidiary power supply circuit further including a resistor connected in series for suppressing a vibration of the voltage between the electrode and the workpiece.